



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 23/08/2010

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
23/08/2010	\$ / R 2010/09/13			Foreign Exchange Future	7.35510	7.37760	0.30591	7.38300	7.3111	250,750
23/08/2010	\$ / R 2010/09/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	15.85	P	Foreign Exchange Future	8.49500	8.47200	0.27075	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	13.85	P	Foreign Exchange Future	6.49500	6.47200	0.35412	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	11.85	P	Foreign Exchange Future	4.49500	4.47200	0.51168	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	9.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	9.85	P	Foreign Exchange Future	2.49500	2.47200	0.92184	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	6.85	C	Foreign Exchange Future	0.51200	0.53300	4.10156	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	6.85	P	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	5.85	C	Foreign Exchange Future	1.50500	1.52800	1.52824	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	5.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	4.85	C	Foreign Exchange Future	2.50500	2.52800	0.91816	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	3.85	C	Foreign Exchange Future	3.50500	3.52800	0.65621	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	15.80	P	Foreign Exchange Future	8.44500	8.42200	0.27235	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	13.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	13.80	P	Foreign Exchange Future	6.44500	6.42200	0.35687	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	11.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	11.80	P	Foreign Exchange Future	4.44500	4.42200	0.51744	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	9.80	P	Foreign Exchange Future	2.44500	2.42200	0.94070	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	7.80	C	Foreign Exchange Future	0.01700	0.01600	5.88235	0.00000	0.0000	2,000
23/08/2010	\$ / R 2010/09/13	7.80	P	Foreign Exchange Future	0.46200	0.43800	5.19481	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	6.80	C	Foreign Exchange Future	0.56100	0.58200	3.74332	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	6.80	P	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	5.80	C	Foreign Exchange Future	1.55500	1.57800	1.47910	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	5.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	4.80	C	Foreign Exchange Future	2.55500	2.57800	0.90020	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	4.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	3.80	C	Foreign Exchange Future	3.55500	3.57800	0.64698	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
23/08/2010	\$ / R 2010/09/13	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	7.85	C	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	669
23/08/2010	\$ / R 2010/09/13	7.85	P	Foreign Exchange Future	0.50800	0.48500	4.52756	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	15.90	P	Foreign Exchange Future	8.54500	8.52200	0.26916	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	13.90	P	Foreign Exchange Future	6.54500	6.52200	0.35141	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	11.90	P	Foreign Exchange Future	4.54500	4.52200	0.50605	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	9.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	9.90	P	Foreign Exchange Future	2.54500	2.52200	0.90373	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	7.90	C	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	2,771
23/08/2010	\$ / R 2010/09/13	7.90	P	Foreign Exchange Future	0.55600	0.53200	4.31655	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	6.90	C	Foreign Exchange Future	0.46500	0.48500	4.30108	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	6.90	P	Foreign Exchange Future	0.01000	0.00700	30.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	5.90	C	Foreign Exchange Future	1.45500	1.47800	1.58076	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	5.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	4.90	C	Foreign Exchange Future	2.45500	2.47800	0.93686	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	3.90	C	Foreign Exchange Future	3.45500	3.47800	0.66570	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	15.95	P	Foreign Exchange Future	8.59500	8.57200	0.26760	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	13.95	P	Foreign Exchange Future	6.59500	6.57200	0.34875	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	11.95	P	Foreign Exchange Future	4.59500	4.57200	0.50054	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	9.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	9.95	P	Foreign Exchange Future	2.59500	2.57200	0.88632	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	7.95	C	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	100
23/08/2010	\$ / R 2010/09/13	7.95	P	Foreign Exchange Future	0.60400	0.58000	3.97351	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	6.95	C	Foreign Exchange Future	0.41800	0.43800	4.78469	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	6.95	P	Foreign Exchange Future	0.01300	0.01000	23.07692	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	5.95	C	Foreign Exchange Future	1.40500	1.42800	1.63701	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	5.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	4.95	C	Foreign Exchange Future	2.40500	2.42800	0.95634	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	3.95	C	Foreign Exchange Future	3.40500	3.42800	0.67548	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	16.05	P	Foreign Exchange Future	8.69500	8.67200	0.26452	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	14.05	P	Foreign Exchange Future	6.69500	6.67200	0.34354	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	12.05	P	Foreign Exchange Future	4.69500	4.67200	0.48988	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
23/08/2010	\$ / R 2010/09/13	10.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	10.05	P	Foreign Exchange Future	2.69500	2.67200	0.85343	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	8.05	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	8.05	P	Foreign Exchange Future	0.70100	0.67700	3.42368	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	7.05	C	Foreign Exchange Future	0.32800	0.34600	5.48780	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	7.05	P	Foreign Exchange Future	0.02300	0.01800	21.73913	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	6.05	C	Foreign Exchange Future	1.30500	1.32800	1.76245	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	6.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	5.05	C	Foreign Exchange Future	2.30500	2.32800	0.99783	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	4.05	C	Foreign Exchange Future	3.30500	3.32800	0.69592	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	16.10	P	Foreign Exchange Future	8.74500	8.72200	0.26301	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	14.10	P	Foreign Exchange Future	6.74500	6.72200	0.34099	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	12.10	P	Foreign Exchange Future	4.74500	4.72200	0.48472	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	10.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	10.10	P	Foreign Exchange Future	2.74500	2.72200	0.83789	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	8.10	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	8.10	P	Foreign Exchange Future	0.75000	0.72600	3.20000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	7.10	C	Foreign Exchange Future	0.28500	0.30300	6.31579	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	7.10	P	Foreign Exchange Future	0.03000	0.02500	16.66667	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	6.10	C	Foreign Exchange Future	1.25500	1.27800	1.83267	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	6.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	5.10	C	Foreign Exchange Future	2.25500	2.27800	1.01996	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	4.10	C	Foreign Exchange Future	3.25500	3.27800	0.70661	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	16.15	P	Foreign Exchange Future	8.79500	8.77200	0.26151	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	14.15	P	Foreign Exchange Future	6.79500	6.77200	0.33848	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	12.15	P	Foreign Exchange Future	4.79500	4.77200	0.47967	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	10.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	10.15	P	Foreign Exchange Future	2.79500	2.77200	0.82290	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	8.15	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	8.15	P	Foreign Exchange Future	0.79900	0.77500	3.00375	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	7.15	C	Foreign Exchange Future	0.24400	0.26000	6.55738	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	7.15	P	Foreign Exchange Future	0.03900	0.03200	17.94872	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	6.15	C	Foreign Exchange Future	1.20500	1.22800	1.90871	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	6.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	5.15	C	Foreign Exchange Future	2.20500	2.22800	1.04308	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
23/08/2010	\$ / R 2010/09/13	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	4.15	C	Foreign Exchange Future	3.20500	3.22800	0.71763	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	16.30	P	Foreign Exchange Future	8.94500	8.92200	0.25713	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	14.30	P	Foreign Exchange Future	6.94500	6.92200	0.33117	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	12.30	P	Foreign Exchange Future	4.94500	4.92200	0.46512	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	10.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	10.30	P	Foreign Exchange Future	2.94500	2.92200	0.78098	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	7.30	C	Foreign Exchange Future	0.13700	0.14800	8.02920	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	7.30	P	Foreign Exchange Future	0.08200	0.07000	14.63415	0.00000	0.0000	100
23/08/2010	\$ / R 2010/09/13	6.30	C	Foreign Exchange Future	1.05500	1.07800	2.18009	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	6.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	5.30	C	Foreign Exchange Future	2.05500	2.07800	1.11922	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	5.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	4.30	C	Foreign Exchange Future	3.05500	3.07800	0.75286	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	16.25	P	Foreign Exchange Future	8.89500	8.87200	0.25857	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	14.25	P	Foreign Exchange Future	6.89500	6.87200	0.33358	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	12.25	P	Foreign Exchange Future	4.89500	4.87200	0.46987	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	10.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	10.25	P	Foreign Exchange Future	2.89500	2.87200	0.79447	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	8.25	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	55,000
23/08/2010	\$ / R 2010/09/13	8.25	P	Foreign Exchange Future	0.89800	0.87400	2.67261	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	7.25	C	Foreign Exchange Future	0.17000	0.18300	7.64706	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	7.25	P	Foreign Exchange Future	0.06500	0.05500	15.38462	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	6.25	C	Foreign Exchange Future	1.10500	1.12800	2.08145	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	6.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	5.25	C	Foreign Exchange Future	2.10500	2.12800	1.09264	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	4.25	C	Foreign Exchange Future	3.10500	3.12800	0.74074	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	16.40	P	Foreign Exchange Future	9.04500	9.02200	0.25428	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	14.40	P	Foreign Exchange Future	7.04500	7.02200	0.32647	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	12.40	P	Foreign Exchange Future	5.04500	5.02200	0.45590	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	10.40	P	Foreign Exchange Future	3.04500	3.02200	0.75534	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
23/08/2010	\$ / R 2010/09/13	8.40	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	585
23/08/2010	\$ / R 2010/09/13	8.40	P	Foreign Exchange Future	1.04700	1.02300	2.29226	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	7.40	C	Foreign Exchange Future	0.09200	0.09500	3.26087	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	7.40	P	Foreign Exchange Future	0.13700	0.11700	14.59854	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	6.40	C	Foreign Exchange Future	0.95600	0.97800	2.30126	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	6.40	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	5.40	C	Foreign Exchange Future	1.95500	1.97800	1.17647	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	5.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	4.40	C	Foreign Exchange Future	2.95500	2.97800	0.77834	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	8.30	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	1,000
23/08/2010	\$ / R 2010/09/13	8.30	P	Foreign Exchange Future	0.94700	0.92400	2.42872	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	15.70	P	Foreign Exchange Future	8.34500	8.32200	0.27561	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	13.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	13.70	P	Foreign Exchange Future	6.34500	6.32200	0.36249	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	11.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	11.70	P	Foreign Exchange Future	4.34500	4.32200	0.52934	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	9.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	9.70	P	Foreign Exchange Future	2.34500	2.32200	0.98081	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	7.70	C	Foreign Exchange Future	0.02600	0.02500	3.84615	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	7.70	P	Foreign Exchange Future	0.37100	0.34700	6.46900	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	6.70	C	Foreign Exchange Future	0.65800	0.68000	3.34347	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	6.70	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	5.70	C	Foreign Exchange Future	1.65500	1.67800	1.38973	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	5.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	4.70	C	Foreign Exchange Future	2.65500	2.67800	0.86629	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	4.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	3.70	C	Foreign Exchange Future	3.65500	3.67800	0.62927	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	3.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	15.75	P	Foreign Exchange Future	8.39500	8.37200	0.27397	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	13.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	13.75	P	Foreign Exchange Future	6.39500	6.37200	0.35966	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	11.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	11.75	P	Foreign Exchange Future	4.39500	4.37200	0.52332	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	9.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	9.75	P	Foreign Exchange Future	2.39500	2.37200	0.96033	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	7.75	C	Foreign Exchange Future	0.02100	0.02000	4.76190	0.00000	0.0000	1,200
23/08/2010	\$ / R 2010/09/13	7.75	P	Foreign Exchange Future	0.41600	0.39200	5.76923	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	6.75	C	Foreign Exchange Future	0.60900	0.63100	3.61248	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	6.75	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	5.75	C	Foreign Exchange Future	1.60500	1.62800	1.43302	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	5.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	4.75	C	Foreign Exchange Future	2.60500	2.62800	0.88292	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
23/08/2010	\$ / R 2010/09/13	4.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	3.75	C	Foreign Exchange Future	3.60500	3.62800	0.63800	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	16.00	P	Foreign Exchange Future	8.64500	8.62200	0.26605	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	14.00	P	Foreign Exchange Future	6.64500	6.62200	0.34612	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	12.00	P	Foreign Exchange Future	4.64500	4.62200	0.49516	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	10.00	P	Foreign Exchange Future	2.64500	2.62200	0.86957	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	8.00	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	20,500
23/08/2010	\$ / R 2010/09/13	8.00	P	Foreign Exchange Future	0.65200	0.62800	3.68098	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	7.00	C	Foreign Exchange Future	0.37300	0.39200	5.09383	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	7.00	P	Foreign Exchange Future	0.01800	0.01400	22.22222	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	6.00	C	Foreign Exchange Future	1.35500	1.37800	1.69742	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	6.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	5.00	C	Foreign Exchange Future	2.35500	2.37800	0.97665	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	4.00	C	Foreign Exchange Future	3.35500	3.37800	0.68554	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	16.20	P	Foreign Exchange Future	8.84500	8.82200	0.26003	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	14.20	P	Foreign Exchange Future	6.84500	6.82200	0.33601	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	12.20	P	Foreign Exchange Future	4.84500	4.82200	0.47472	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	10.20	P	Foreign Exchange Future	2.84500	2.82200	0.80844	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	8.20	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	8.20	P	Foreign Exchange Future	0.84800	0.82500	2.71226	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	7.20	C	Foreign Exchange Future	0.20600	0.22000	6.79612	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	7.20	P	Foreign Exchange Future	0.05100	0.04200	17.64706	0.00000	0.0000	15,000
23/08/2010	\$ / R 2010/09/13	6.20	C	Foreign Exchange Future	1.15500	1.17800	1.99134	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	6.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	5.20	C	Foreign Exchange Future	2.15500	2.17800	1.06729	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	5.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	4.20	C	Foreign Exchange Future	3.15500	3.17800	0.72900	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	16.35	P	Foreign Exchange Future	8.99500	8.97200	0.25570	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	14.35	P	Foreign Exchange Future	6.99500	6.97200	0.32881	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	12.35	P	Foreign Exchange Future	4.99500	4.97200	0.46046	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
23/08/2010	\$ / R 2010/09/13	10.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	10.35	P	Foreign Exchange Future	2.99500	2.97200	0.76795	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	8.35	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	3,000
23/08/2010	\$ / R 2010/09/13	8.35	P	Foreign Exchange Future	0.99700	0.97400	2.30692	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	7.35	C	Foreign Exchange Future	0.11300	0.11700	3.53982	0.00000	0.0000	1,500
23/08/2010	\$ / R 2010/09/13	7.35	P	Foreign Exchange Future	0.10800	0.08900	17.59259	0.00000	0.0000	100
23/08/2010	\$ / R 2010/09/13	6.35	C	Foreign Exchange Future	1.00500	1.02800	2.28856	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	6.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	5.35	C	Foreign Exchange Future	2.00500	2.02800	1.14713	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	5.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	4.35	C	Foreign Exchange Future	3.00500	3.02800	0.76539	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	9.30	P	Foreign Exchange Future	1.94500	1.92200	1.18252	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	9.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	9.15	P	Foreign Exchange Future	1.79500	1.77200	1.28134	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	8.55	P	Foreign Exchange Future	1.19600	1.17300	1.92308	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	8.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	500
23/08/2010	\$ / R 2010/09/13	8.70	P	Foreign Exchange Future	1.34600	1.32200	1.78306	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	8.70	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	3,000
23/08/2010	\$ / R 2010/09/13	9.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	9.10	P	Foreign Exchange Future	1.74500	1.72200	1.31805	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	9.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	500
23/08/2010	\$ / R 2010/09/13	9.00	P	Foreign Exchange Future	1.64500	1.62200	1.39818	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	8.60	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	1,000
23/08/2010	\$ / R 2010/09/13	8.60	P	Foreign Exchange Future	1.24600	1.22300	1.84591	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	7.60	P	Foreign Exchange Future	0.28500	0.26100	8.42105	0.00000	0.0000	100
23/08/2010	\$ / R 2010/09/13	7.60	C	Foreign Exchange Future	0.04000	0.03900	2.50000	0.00000	0.0000	100
23/08/2010	\$ / R 2010/09/13	7.65	C	Foreign Exchange Future	0.03200	0.03100	3.12500	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	7.65	P	Foreign Exchange Future	0.32700	0.30300	7.33945	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	8.50	P	Foreign Exchange Future	1.14600	1.12300	2.00698	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	8.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	500
23/08/2010	\$ / R 2010/09/13	7.50	C	Foreign Exchange Future	0.00000	0.06100	100.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/09/13	7.50	P	Foreign Exchange Future	0.00000	0.18300	100.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13			Foreign Exchange Future	7.45430	7.49010	0.48026	7.49350	7.4135	85,892
23/08/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	8.49600	8.46000	0.42373	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	6.49600	6.46000	0.55419	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	4.49600	4.46000	0.80071	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	2.50500	2.46900	1.43713	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.11800	0.12300	4.23729	0.00000	0.0000	1,000
23/08/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.61400	0.58300	5.04886	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
23/08/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.57000	0.59900	5.08772	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.06600	0.05900	10.60606	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	1.50700	1.54300	2.38885	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	2.50400	2.54000	1.43770	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	3.50400	3.54000	1.02740	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.05300	0.05300	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	1.14900	1.11300	3.13316	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	8.54600	8.51000	0.42125	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	6.54600	6.51000	0.54995	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	4.54600	4.51000	0.79190	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	300
23/08/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	2.55400	2.51800	1.40955	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	0.53200	0.56000	5.26316	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.07800	0.07000	10.25641	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	1.45700	1.49300	2.47083	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	2.45500	2.49000	1.42566	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	3.45400	3.49000	1.04227	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	8.59600	8.56000	0.41880	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	6.59600	6.56000	0.54579	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	4.59600	4.56000	0.78329	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	2.60300	2.56700	1.38302	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.10200	0.10600	3.92157	0.00000	0.0000	16,000
23/08/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	0.69800	0.66600	4.58453	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	0.49400	0.52200	5.66802	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.09000	0.08200	8.88889	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	1.40700	1.44300	2.55864	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	2.40500	2.44000	1.45530	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	3.40400	3.44000	1.05758	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
23/08/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	8.64600	8.61000	0.41638	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	6.64600	6.61000	0.54168	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	4.64600	4.61000	0.77486	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	2.65300	2.61700	1.35695	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.09500	0.09800	3.15789	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.74100	0.70800	4.45344	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	0.45900	0.48500	5.66449	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.10500	0.09500	9.52381	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	1.35800	1.39400	2.65096	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	2.35500	2.39000	1.48620	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	3.35400	3.39000	1.07335	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.11000	0.11400	3.63636	0.00000	0.0000	27,690
23/08/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.65600	0.62400	4.87805	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	8.69600	8.66000	0.41398	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	6.69600	6.66000	0.53763	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	4.69600	4.66000	0.76661	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	2.70200	2.66600	1.33235	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.08900	0.09100	2.24719	0.00000	0.0000	4,400
23/08/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	0.78500	0.75100	4.33121	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	0.42400	0.45000	6.13208	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.12000	0.11000	8.33333	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	1.30800	1.34400	2.75229	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	2.30500	2.34000	1.51844	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	3.30400	3.34000	1.08959	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	8.74600	8.71000	0.41162	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	6.74600	6.71000	0.53365	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	4.74600	4.71000	0.75853	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	2.75200	2.71600	1.30814	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
23/08/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.08300	0.08500	2.40964	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.82900	0.79500	4.10133	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	0.39100	0.41700	6.64962	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.13700	0.12700	7.29927	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	1.25900	1.29400	2.77998	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	2.25500	2.29000	1.55211	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	3.25400	3.29000	1.10633	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	8.79600	8.76000	0.40928	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	6.79600	6.76000	0.52972	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	4.79600	4.76000	0.75063	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	2.80100	2.76500	1.28526	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.07800	0.07900	1.28205	0.00000	0.0000	4,000
23/08/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.87400	0.83900	4.00458	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.36000	0.38500	6.94444	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.15600	0.14500	7.05128	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	1.20900	1.24500	2.97767	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	2.20500	2.24100	1.63265	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	3.20400	3.24000	1.12360	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	8.99600	8.96000	0.40018	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	6.99600	6.96000	0.51458	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	4.99600	4.96000	0.72058	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	3.00000	2.96400	1.20000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.06000	0.06000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	1.05600	1.02000	3.40909	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.25500	0.27300	7.05882	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.25100	0.23300	7.17131	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	1.01300	1.04800	3.45508	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	2.00500	2.04100	1.79551	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	3.00400	3.04000	1.19840	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
23/08/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	8.94600	8.91000	0.40241	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	6.94600	6.91000	0.51828	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	4.94600	4.91000	0.72786	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	2.95000	2.91400	1.22034	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.06400	0.06400	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	1.01000	0.97400	3.56436	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.27600	0.29900	8.33333	0.00000	0.0000	7,307
23/08/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.22200	0.20900	5.85586	0.00000	0.0000	48,000
23/08/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	1.06100	1.09700	3.39303	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	2.05500	2.09100	1.75182	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	3.05400	3.09000	1.17878	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.05000	0.05000	0.00000	0.00000	0.0000	3,185
23/08/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	1.19600	1.16000	3.01003	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	9.04600	9.01000	0.39797	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	7.04600	7.01000	0.51093	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	5.04600	5.01000	0.71344	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	3.04900	3.01300	1.18071	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.05700	0.05600	1.75439	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	1.10300	1.06600	3.35449	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.23600	0.25000	5.93220	0.00000	0.0000	33,300
23/08/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.28200	0.26000	7.80142	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	0.96500	0.99900	3.52332	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.01100	0.00900	18.18182	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	1.95500	1.99100	1.84143	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	2.95400	2.99000	1.21869	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.07300	0.07400	1.36986	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	0.91900	0.88400	3.80849	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	8.39600	8.36000	0.42878	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	6.39600	6.36000	0.56285	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
23/08/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	4.39600	4.36000	0.81893	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	2.40700	2.37100	1.49564	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.13700	0.14300	4.37956	0.00000	0.0000	14,644
23/08/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.53300	0.50300	5.62852	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	0.65100	0.68100	4.60829	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.04700	0.04100	12.76596	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	1.60600	1.64200	2.24159	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	2.60400	2.64000	1.38249	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	3.60400	3.64000	0.99889	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	8.44600	8.41000	0.42624	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	6.44600	6.41000	0.55849	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	4.44600	4.41000	0.80972	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	2.45600	2.42000	1.46580	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	7.90	C	Foreign Exchange Future	0.12700	0.13300	4.72441	0.00000	0.0000	30,000
23/08/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.57300	0.54300	5.23560	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.61000	0.63900	4.75410	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.05600	0.04900	12.50000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	1.55600	1.59200	2.31362	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	2.55400	2.59000	1.40955	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	3.55400	3.59000	1.01294	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	8.84600	8.81000	0.40696	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	6.84600	6.81000	0.52585	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	4.84600	4.81000	0.74288	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	2.85100	2.81500	1.26271	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.33000	0.35500	7.57576	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.17600	0.16500	6.25000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	1.16000	1.19500	3.01724	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	2.15500	2.19100	1.67053	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
23/08/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	3.15400	3.19000	1.14141	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	8.89600	8.86000	0.40468	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	6.89600	6.86000	0.52204	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	4.89600	4.86000	0.73529	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	2.90000	2.86400	1.24138	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.06800	0.06900	1.47059	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	0.96400	0.92900	3.63071	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.30200	0.32600	7.94702	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.19800	0.18600	6.06061	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	1.11000	1.14600	3.24324	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	2.10500	2.14100	1.71021	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	3.10400	3.14000	1.15979	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	7.59600	7.56000	0.47393	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	5.59600	5.56000	0.64332	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	3.59700	3.56100	1.00083	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.03100	0.03000	3.22581	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	1.62700	1.59000	2.27412	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	4.40400	4.44000	0.81744	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	1.67600	1.63800	2.26730	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.03000	0.02800	6.66667	0.00000	0.0000	500
23/08/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.02000	0.02000	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	2.06600	2.03000	1.74250	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.02700	0.02600	3.70370	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	1.77300	1.73600	2.08686	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.01800	0.01800	0.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	9.55	P	Foreign Exchange Future	2.11400	2.07800	1.70293	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	7.80	C	Foreign Exchange Future	0.14800	0.15500	4.72973	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	7.80	P	Foreign Exchange Future	0.49400	0.46500	5.87045	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	8.90	P	Foreign Exchange Future	1.48200	1.44500	2.49663	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.03600	0.03500	2.77778	0.00000	0.0000	30,000
23/08/2010	\$ / R 2010/12/13	7.60	P	Foreign Exchange Future	0.34700	0.32300	6.91643	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	7.60	C	Foreign Exchange Future	0.20100	0.21300	5.97015	0.00000	0.0000	15,000

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
23/08/2010	\$ / R 2010/12/13	8.80	P	Foreign Exchange Future	1.38600	1.34900	2.66955	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	8.80	C	Foreign Exchange Future	0.04000	0.03900	2.50000	0.00000	0.0000	15,000
23/08/2010	\$ / R 2010/12/13	7.70	C	Foreign Exchange Future	0.17200	0.18100	5.23256	0.00000	0.0000	1,000
23/08/2010	\$ / R 2010/12/13	7.70	P	Foreign Exchange Future	0.41800	0.39100	6.45933	0.00000	0.0000	500
23/08/2010	\$ / R 2010/12/13	9.00	P	Foreign Exchange Future	1.57900	1.54100	2.40659	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.03300	0.03100	6.06061	0.00000	0.0000	20,000
23/08/2010	\$ / R 2010/12/13	7.55	P	Foreign Exchange Future	0.31400	0.29000	7.64331	0.00000	0.0000	0
23/08/2010	\$ / R 2010/12/13	7.55	C	Foreign Exchange Future	0.21800	0.23000	5.50459	0.00000	0.0000	4,000
23/08/2010	\$ / R 2011/03/14			Foreign Exchange Future	7.55410	7.59920	0.59703	7.56800	7.5680	10,402
23/08/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.21700	0.23000	5.99078	0.00000	0.0000	33,350
23/08/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.66300	0.63100	4.82655	0.00000	0.0000	0
23/08/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.20700	0.21800	5.31401	0.00000	0.0000	340
23/08/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	0.70300	0.66900	4.83642	0.00000	0.0000	0
23/08/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.22900	0.24200	5.67686	0.00000	0.0000	0
23/08/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.62500	0.59300	5.12000	0.00000	0.0000	0
23/08/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.08200	1.04200	3.69686	0.00000	0.0000	0
23/08/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.13600	0.14100	3.67647	0.00000	0.0000	30,000
23/08/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	2.97700	2.93100	1.54518	0.00000	0.0000	0
23/08/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.03100	0.03000	3.22581	0.00000	0.0000	30,000
23/08/2010	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.22300	0.20900	6.27803	0.00000	0.0000	0
23/08/2010	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.47700	0.50800	6.49895	0.00000	0.0000	33,350
23/08/2010	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	0.99400	0.95600	3.82294	0.00000	0.0000	0
23/08/2010	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.14800	0.15500	4.72973	0.00000	0.0000	3,000
23/08/2010	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.31700	0.30100	5.04732	0.00000	0.0000	0
23/08/2010	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.37100	0.40000	7.81671	0.00000	0.0000	12,000
23/08/2010	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.34700	0.32700	5.76369	0.00000	0.0000	0
23/08/2010	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.35100	0.37600	7.12251	0.00000	0.0000	371
23/08/2010	\$ / R 2011/06/13			Foreign Exchange Future	7.65310	7.70930	0.73434	0.00000	0.0000	2,975
23/08/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.52600	0.56100	6.65399	0.00000	0.0000	0
23/08/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.32300	0.30200	6.50155	0.00000	0.0000	0
23/08/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.50000	0.53500	7.00000	0.00000	0.0000	0
23/08/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.34700	0.32600	6.05187	0.00000	0.0000	0
23/08/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.55200	0.58800	6.52174	0.00000	0.0000	0
23/08/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.29900	0.27900	6.68896	0.00000	0.0000	0
23/08/2010	£ / R 2010/09/13			Foreign Exchange Future	11.40800	11.44200	0.29804	0.00000	0.0000	22,446
23/08/2010	£ / R 2010/09/13	12.80	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
23/08/2010	£ / R 2010/09/13	12.80	P	Foreign Exchange Future	1.39500	1.36000	2.50896	0.00000	0.0000	0
23/08/2010	£ / R 2010/09/13	12.70	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
23/08/2010	£ / R 2010/09/13	12.70	P	Foreign Exchange Future	1.29600	1.26100	2.70062	0.00000	0.0000	0
23/08/2010	£ / R 2010/09/13	12.75	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
23/08/2010	£ / R 2010/09/13	12.75	P	Foreign Exchange Future	1.34600	1.31100	2.60030	0.00000	0.0000	0
23/08/2010	£ / R 2010/09/13	12.00	P	Foreign Exchange Future	0.62300	0.58300	6.42055	0.00000	0.0000	0
23/08/2010	£ / R 2010/09/13	12.00	C	Foreign Exchange Future	0.03100	0.02500	19.35484	0.00000	0.0000	0
23/08/2010	£ / R 2010/12/13			Foreign Exchange Future	11.55540	11.60980	0.47078	0.00000	0.0000	12,950
23/08/2010	£ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.26700	0.27900	4.49438	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
23/08/2010	£ / R 2010/12/13	11.90	P	Foreign Exchange Future	0.61200	0.56900	7.02614	0.00000	0.0000	0
23/08/2010	£ / R 2010/12/13	11.85	P	Foreign Exchange Future	0.57600	0.53400	7.29167	0.00000	0.0000	0
23/08/2010	£ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.28100	0.29400	4.62633	0.00000	0.0000	50
23/08/2010	£ / R 2011/03/14			Foreign Exchange Future	11.70330	11.77140	0.58189	0.00000	0.0000	533
23/08/2010	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.49100	0.52100	6.10998	0.00000	0.0000	0
23/08/2010	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.58800	0.55000	6.46259	0.00000	0.0000	0
23/08/2010	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.47300	0.50200	6.13108	0.00000	0.0000	0
23/08/2010	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.62000	0.58100	6.29032	0.00000	0.0000	0
23/08/2010	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.51000	0.54100	6.07843	0.00000	0.0000	0
23/08/2010	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.55700	0.52000	6.64273	0.00000	0.0000	0
23/08/2010	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.39700	0.36800	7.30479	0.00000	0.0000	0
23/08/2010	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.65000	0.68900	6.00000	0.00000	0.0000	870
23/08/2010	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	1.13000	1.08000	4.42478	0.00000	0.0000	0
23/08/2010	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.28300	0.30100	6.36042	0.00000	0.0000	870
23/08/2010	¥ / R 2010/09/13			Foreign Exchange Future	0.08580	0.08660	0.93240	0.00000	0.0000	273
23/08/2010	¥ / R 2010/09/13	0.08	C	Foreign Exchange Future	0.00351	0.00414	17.94872	0.00000	0.0000	0
23/08/2010	¥ / R 2010/09/13	0.08	P	Foreign Exchange Future	0.00061	0.00044	27.86885	0.00000	0.0000	0
23/08/2010	¥ / R 2010/12/13			Foreign Exchange Future	0.08710	0.08800	1.03330	0.00000	0.0000	0
23/08/2010	¥ / R 2010/12/13	0.09	C	Foreign Exchange Future	0.00426	0.00468	9.85915	0.00000	0.0000	0
23/08/2010	¥ / R 2010/12/13	0.09	P	Foreign Exchange Future	0.00316	0.00268	15.18987	0.00000	0.0000	0
23/08/2010	¥ / R 2010/12/13	0.10	C	Foreign Exchange Future	0.00147	0.00160	8.84354	0.00000	0.0000	0
23/08/2010	¥ / R 2010/12/13	0.10	P	Foreign Exchange Future	0.01037	0.00960	7.42527	0.00000	0.0000	0
23/08/2010	¥ / R 2010/12/13	0.08	C	Foreign Exchange Future	0.01144	0.01226	7.16783	0.00000	0.0000	0
23/08/2010	¥ / R 2010/12/13	0.08	P	Foreign Exchange Future	0.00034	0.00026	23.52941	0.00000	0.0000	0
23/08/2010	€ / R 2010/09/13			Foreign Exchange Future	9.33070	9.33940	0.09324	9.29500	9.2950	20,998
23/08/2010	€ / R 2010/09/13	11.66	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	€ / R 2010/09/13	11.66	P	Foreign Exchange Future	2.33400	2.32600	0.34276	0.00000	0.0000	0
23/08/2010	€ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
23/08/2010	€ / R 2010/09/13	10.20	P	Foreign Exchange Future	0.87300	0.86500	0.91638	0.00000	0.0000	0
23/08/2010	€ / R 2010/09/13	10.50	P	Foreign Exchange Future	1.17000	1.16200	0.68376	0.00000	0.0000	0
23/08/2010	€ / R 2010/09/13	10.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	2,530
23/08/2010	€ / R 2010/09/13	10.00	P	Foreign Exchange Future	0.67800	0.66900	1.32743	0.00000	0.0000	0
23/08/2010	€ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	2,000
23/08/2010	€ / R 2010/09/13	9.80	P	Foreign Exchange Future	0.48800	0.47900	1.84426	0.00000	0.0000	0
23/08/2010	€ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.01900	0.01800	5.26316	0.00000	0.0000	750
23/08/2010	€ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.14100	0.13900	1.41844	0.00000	0.0000	0
23/08/2010	€ / R 2010/09/13	9.30	P	Foreign Exchange Future	0.11000	0.10000	9.09091	0.00000	0.0000	1,500
23/08/2010	€ / R 2010/12/13			Foreign Exchange Future	9.45370	9.47920	0.26974	9.48000	9.4800	8,117
23/08/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	10.74600	10.72100	0.23264	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	8.74600	8.72100	0.28584	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	6.74600	6.72100	0.37059	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
23/08/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	4.74700	4.72200	0.52665	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	2.75500	2.73000	0.90744	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.03300	0.03600	9.09091	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	1.77900	1.75700	1.23665	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.10200	0.10800	5.88235	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	0.84800	0.82900	2.24057	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.42700	0.44200	3.51288	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.17300	0.16300	5.78035	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	1.26700	1.29000	1.81531	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.01300	0.01100	15.38462	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	2.60700	2.58200	0.95896	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	10.79600	10.77100	0.23157	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	18.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	8.79600	8.77100	0.28422	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	6.79600	6.77100	0.36786	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	4.79700	4.77200	0.52116	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	2.80400	2.77900	0.89158	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.03200	0.03400	6.25000	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	1.82800	1.80500	1.25821	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.09500	0.10200	7.36842	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	0.89100	0.87300	2.02020	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	0.39700	0.41100	3.52645	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.19300	0.18200	5.69948	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	1.21800	1.24100	1.88834	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.01400	0.01200	14.28571	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	11.49600	11.47100	0.21747	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	9.49600	9.47100	0.26327	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	7.49600	7.47100	0.33351	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	5.49600	5.47100	0.45488	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	3.49900	3.47400	0.71449	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	2.50900	2.48400	0.99641	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.04300	0.04500	4.65116	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	1.53900	1.51600	1.49448	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
23/08/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.14200	0.15000	5.63380	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.63800	0.62100	2.66458	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	0.59900	0.61700	3.00501	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.09500	0.08800	7.36842	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	11.39600	11.37100	0.21938	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	9.39600	9.37100	0.26607	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	7.39600	7.37100	0.33802	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	5.39600	5.37100	0.46331	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	3.39900	3.37400	0.73551	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.01500	0.01500	0.00000	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	2.41100	2.38600	1.03691	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.04700	0.05000	6.38298	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	1.44300	1.42100	1.52460	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.16200	0.17200	6.17284	0.00000	0.0000	750
23/08/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.55800	0.54300	2.68817	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	0.67600	0.69600	2.95858	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.07200	0.06700	6.94444	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	10.54600	10.52100	0.23706	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	8.54600	8.52100	0.29253	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	6.54600	6.52100	0.38191	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	4.54700	4.52200	0.54981	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	2.55800	2.53300	0.97733	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.04000	0.04300	7.50000	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	1.58600	1.56400	1.38714	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.13200	0.14100	6.81818	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.67800	0.66200	2.35988	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.56200	0.58000	3.20285	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.10800	0.10100	6.48148	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	1.46200	1.48600	1.64159	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	10.64600	10.62100	0.23483	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	8.64600	8.62100	0.28915	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
23/08/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	6.64600	6.62100	0.37617	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	4.64700	4.62200	0.53798	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	2.65600	2.63100	0.94127	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.03700	0.03900	5.40541	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	1.68300	1.66000	1.36661	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.11600	0.12300	6.03448	0.00000	0.0000	375
23/08/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.76200	0.74400	2.36220	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.49200	0.50800	3.25203	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.13800	0.12900	6.52174	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	1.36400	1.38800	1.75953	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	10.94600	10.92100	0.22839	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	18.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	8.94600	8.92100	0.27945	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	6.94600	6.92100	0.35992	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	4.94600	4.92200	0.48524	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	2.95200	2.92800	0.81301	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.02800	0.03000	7.14286	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	1.97400	1.95100	1.16515	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.07900	0.08400	6.32911	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	1.02500	1.00500	1.95122	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	0.31400	0.32600	3.82166	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.26000	0.24700	5.00000	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	1.07300	1.09500	2.05033	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.01900	0.01600	15.78947	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	11.09600	11.07100	0.22531	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	9.09600	9.07100	0.27485	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	7.09600	7.07100	0.35231	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	5.09600	5.07100	0.49058	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	3.10100	3.07600	0.80619	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.02400	0.02400	0.00000	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	2.12000	2.09500	1.17925	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.06600	0.07000	6.06061	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	1.16200	1.14100	1.80723	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
23/08/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.24800	0.26200	5.64516	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.34400	0.33300	3.19767	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.93200	0.95400	2.36052	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.02800	0.02500	10.71429	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	10.39600	10.37100	0.24048	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	8.39600	8.37100	0.29776	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	6.39600	6.37100	0.39087	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	4.39700	4.37200	0.56857	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	1.61000	1.63500	1.55280	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	10.44600	10.42100	0.23933	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	8.44600	8.42100	0.29600	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	6.44600	6.42100	0.38784	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	4.44700	4.42200	0.56218	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.01400	0.01400	0.00000	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	2.46000	2.43500	1.01626	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.04500	0.04800	6.66667	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	1.49100	1.46900	1.47552	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.15200	0.16100	5.92105	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.59800	0.58200	2.67559	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.63700	0.65600	2.98273	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.08300	0.07700	7.22892	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	1.56100	1.58500	1.53748	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	10.49600	10.47100	0.23819	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	8.49600	8.47100	0.29426	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	6.49600	6.47100	0.38485	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	4.49700	4.47200	0.55593	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	1.51200	1.53600	1.58730	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	10.30	P	Foreign Exchange Future	0.93500	0.91600	2.03209	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.08900	0.09500	6.74157	0.00000	0.0000	60
23/08/2010	€ / R 2010/12/13	9.60	C	Foreign Exchange Future	0.23100	0.24400	5.62771	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
23/08/2010	€ / R 2010/12/13	9.60	P	Foreign Exchange Future	0.37700	0.36500	3.18302	0.00000	0.0000	750
23/08/2010	€ / R 2010/12/13	9.30	C	Foreign Exchange Future	0.36800	0.38200	3.80435	0.00000	0.0000	0
23/08/2010	€ / R 2010/12/13	9.30	P	Foreign Exchange Future	0.21400	0.20300	5.14019	0.00000	0.0000	1,125
23/08/2010	€ / R 2011/03/14			Foreign Exchange Future	9.57650	9.61330	0.38427	9.57000	9.5700	8,620
23/08/2010	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.31500	0.33500	6.34921	0.00000	0.0000	0
23/08/2010	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.53900	0.52200	3.15399	0.00000	0.0000	0
23/08/2010	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.30000	0.31900	6.33333	0.00000	0.0000	0
23/08/2010	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.57400	0.55600	3.13589	0.00000	0.0000	0
23/08/2010	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.33100	0.35100	6.04230	0.00000	0.0000	0
23/08/2010	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.50500	0.48800	3.36634	0.00000	0.0000	0
23/08/2010	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.35800	0.34200	4.46927	0.00000	0.0000	0
23/08/2010	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.43400	0.45500	4.83871	0.00000	0.0000	10,429
23/08/2010	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	1.00500	0.98000	2.48756	0.00000	0.0000	0
23/08/2010	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.18100	0.19300	6.62983	0.00000	0.0000	14,937
23/08/2010	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	1.09000	1.06400	2.38532	0.00000	0.0000	0
23/08/2010	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.16600	0.17700	6.62651	0.00000	0.0000	4,508
23/08/2010	AUS / R 2010/09/13			Foreign Exchange Future	6.51750	6.57950	0.95129	0.00000	0.0000	14,491
23/08/2010	AUS / R 2010/09/13	6.90	C	Foreign Exchange Future	0.00700	0.00900	28.57143	0.00000	0.0000	0
23/08/2010	AUS / R 2010/09/13	6.90	P	Foreign Exchange Future	0.39000	0.33000	15.38462	0.00000	0.0000	0
23/08/2010	AUS / R 2010/12/13			Foreign Exchange Future	6.53150	6.60530	1.12991	0.00000	0.0000	9,830
23/08/2010	AUS / R 2010/12/13	6.90	C	Foreign Exchange Future	0.07000	0.08200	17.14286	0.00000	0.0000	0
23/08/2010	AUS / R 2010/12/13	6.90	P	Foreign Exchange Future	0.43900	0.37700	14.12301	0.00000	0.0000	0
23/08/2010	AUS / R 2010/12/13	6.95	P	Foreign Exchange Future	0.48100	0.41700	13.30561	0.00000	0.0000	0
23/08/2010	AUS / R 2010/12/13	6.95	C	Foreign Exchange Future	0.06200	0.07200	16.12903	0.00000	0.0000	200
23/08/2010	AUS / R 2011/03/14			Foreign Exchange Future	6.54700	6.62870	1.24790	0.00000	0.0000	311
23/08/2010	AUS / R 2011/03/14	6.70	C	Foreign Exchange Future	0.19200	0.22000	14.58333	0.00000	0.0000	0
23/08/2010	AUS / R 2011/03/14	6.70	P	Foreign Exchange Future	0.34500	0.29100	15.65217	0.00000	0.0000	0
23/08/2010	AUS / R 2011/03/14	6.75	C	Foreign Exchange Future	0.17800	0.20400	14.60674	0.00000	0.0000	0
23/08/2010	AUS / R 2011/03/14	6.75	P	Foreign Exchange Future	0.38100	0.32500	14.69816	0.00000	0.0000	0
23/08/2010	AUS / R 2011/03/14	6.65	C	Foreign Exchange Future	0.20700	0.23800	14.97585	0.00000	0.0000	0
23/08/2010	AUS / R 2011/03/14	6.65	P	Foreign Exchange Future	0.31000	0.25900	16.45161	0.00000	0.0000	0
23/08/2010	CAD/ R 2010/09/13			Foreign Exchange Future	6.99960	7.02010	0.29287	0.00000	0.0000	70
23/08/2010	CAD/ R 2010/09/13	7.50	C	Foreign Exchange Future	0.00400	0.00600	50.00000	0.00000	0.0000	0
23/08/2010	CAD/ R 2010/09/13	7.50	P	Foreign Exchange Future	0.50400	0.48600	3.57143	0.00000	0.0000	0
23/08/2010	CAD/ R 2010/12/13			Foreign Exchange Future	7.08140	7.11520	0.47731	0.00000	0.0000	0
23/08/2010	CAD/ R 2010/12/13	7.70	C	Foreign Exchange Future	0.03000	0.04100	36.66667	0.00000	0.0000	0
23/08/2010	CAD/ R 2010/12/13	7.70	P	Foreign Exchange Future	0.64900	0.62600	3.54391	0.00000	0.0000	0
23/08/2010	CAD/ R 2010/12/13	7.75	C	Foreign Exchange Future	0.02600	0.03600	38.46154	0.00000	0.0000	0
23/08/2010	CAD/ R 2010/12/13	7.75	P	Foreign Exchange Future	0.69500	0.67100	3.45324	0.00000	0.0000	0
23/08/2010	CAD/ R 2010/12/13	7.65	C	Foreign Exchange Future	0.03500	0.04600	31.42857	0.00000	0.0000	0
23/08/2010	CAD/ R 2010/12/13	7.65	P	Foreign Exchange Future	0.60400	0.58100	3.80795	0.00000	0.0000	0
23/08/2010	CHF / R 2010/09/13			Foreign Exchange Future	7.09410	7.09250	0.02255	0.00000	0.0000	0
23/08/2010	CHF / R 2010/09/13	7.00	C	Foreign Exchange Future	0.16300	0.15600	4.29448	0.00000	0.0000	0
23/08/2010	CHF / R 2010/09/13	7.00	P	Foreign Exchange Future	0.06900	0.06400	7.24638	0.00000	0.0000	0
23/08/2010	CHF / R 2010/09/13	7.05	C	Foreign Exchange Future	0.13000	0.12400	4.61538	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
23/08/2010	CHF / R 2010/09/13	7.05	P	Foreign Exchange Future	0.08600	0.08200	4.65116	0.00000	0.0000	0
23/08/2010	CHF / R 2010/09/13	6.95	C	Foreign Exchange Future	0.19800	0.19200	3.03030	0.00000	0.0000	0
23/08/2010	CHF / R 2010/09/13	6.95	P	Foreign Exchange Future	0.05400	0.05000	7.40741	0.00000	0.0000	0
23/08/2010	CHF / R 2010/12/13			Foreign Exchange Future	7.19750	7.20830	0.15005	0.00000	0.0000	0
23/08/2010	CHF / R 2010/12/13	7.05	C	Foreign Exchange Future	0.31400	0.32800	4.45860	0.00000	0.0000	0
23/08/2010	CHF / R 2010/12/13	7.05	P	Foreign Exchange Future	0.16700	0.17000	1.79641	0.00000	0.0000	0
23/08/2010	CHF / R 2010/12/13	7.10	C	Foreign Exchange Future	0.28500	0.29900	4.91228	0.00000	0.0000	0
23/08/2010	CHF / R 2010/12/13	7.10	P	Foreign Exchange Future	0.18800	0.19100	1.59574	0.00000	0.0000	0
23/08/2010	CHF / R 2010/12/13	7.00	C	Foreign Exchange Future	0.34500	0.35800	3.76812	0.00000	0.0000	0
23/08/2010	CHF / R 2010/12/13	7.00	P	Foreign Exchange Future	0.14800	0.15000	1.35135	0.00000	0.0000	0

Future Open Interest

448,658

Option Open Interest

569,166

Total

1,017,824